

SYSTEM AND METHOD FOR
MULTI-PARTY CONSTRAINED OPTIMIZATION

ABSTRACT OF THE DISCLOSURE

According to one embodiment of the present invention, a broker (14) for multi-party constrained optimization accesses a first optimization problem and a first value corresponding to a first party (12) to a negotiation, the first optimization
5 problem including at least one first objective (34) to which the first value relates. The broker (14) also accesses a second optimization problem and a second value corresponding to a second party (12), the second optimization problem including at least one second objective (34) to which the second value relates. The broker (14) generates a global optimization problem in accordance with the first and second
10 optimization problems and the first and second values. The broker (14) may also generate a global solution (54) to the global optimization problem. Such a global solution (54) includes a first solution value for the first objective (34) which satisfies the first value and a second value solution for the second objective (34) which satisfies the second value.